

PCE Endowment Fund
Net Asset Value
As of the Month Ending
7/31/2014

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 102,906.76
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>102,906.76</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	316,090,353.15
Total fixed Income Securities	<u>316,090,353.15</u>

Broad Domestic Equity

SSgA Russell 3000	413,552,926.66
Total Broad Domestic Equity	<u>413,552,926.66</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	140,354,520.79
Lazard International Equities	83,242,069.00
Total Global Equity Ex-U.S.	<u>223,596,589.79</u>

Receivables and Payables

Income Receivable	478.09
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Total Assets

\$ 953,343,254.45

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
7/31/2014

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 478.09	\$ 478.09
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>478.09</u>	<u>478.09</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(875,169.86)	(875,169.86)
	<u>(875,169.86)</u>	<u>(875,169.86)</u>
Broad Domestic Equity		
SSgA Russell 3000	(8,118,123.56)	(8,118,123.56)
	<u>(8,118,123.56)</u>	<u>(8,118,123.56)</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(2,718,197.48)	(2,718,197.48)
Lazard International Equities	(2,468,151.62)	(2,468,151.62)
	<u>(5,186,349.10)</u>	<u>(5,186,349.10)</u>
Total Investment Income (Loss)	\$ (14,179,164.43)	\$ (14,179,164.43)
Total Invested Assets, Beginning of Period	977,867,366.73	977,867,366.73
Net Contribution (Withdrawal)	(10,344,947.85)	(10,344,947.85)
Total Assets	<u>\$ 953,343,254.45</u>	<u>\$ 953,343,254.45</u>